

ABSTRAK

Penelitian ini bertujuan untuk mengetahui pengaruh profitabilitas dan rasio pasar terhadap harga saham perusahaan *Property* dan *Real Estate* yang terdaftar di Bursa Efek Indonesia tahun 2014-2018. Profitabilitas diukur dengan *Return On Assets* (ROA), *Return On Equity* (ROE), *Net Profit Margin* (NPM) dan Rasio Pasar diukur dengan *Earning Per Share* (EPS).

Populasi dalam penelitian ini adalah sebanyak 53 perusahaan *Property* dan *Real Estate* yang terdaftar di Bursa Efek Indonesia tahun 2014-2018. Teknik pengambilan sampel menggunakan metode *purposive sampling* yang menghasilkan sampel sebanyak 14 perusahaan. Metode analisis yang digunakan adalah analisis regresi linier berganda yang diolah dengan bantuan aplikasi SPSS 25,0.

Hasil penelitian ini menunjukkan bahwa variabel *Return On Assets* (ROA) berpengaruh positif signifikan terhadap harga saham, variabel *Return On Equity* (ROE) dan *Net Profit Margin* (NPM) berpengaruh negatif tidak signifikan terhadap harga saham, dan *Earning Per Share* (EPS) berpengaruh positif signifikan terhadap harga saham perusahaan *Property* dan *Real Estate* yang terdaftar di Bursa Efek Indonesia tahun 2014-2018.

Kata Kunci: *Return On Assets, Return On Equity, Net Profit Margin, Earning Per Share.*

ABSTRACT

This research aimed to find out the effect of profitability and market ratio on stock price of Property and Real Estate companies which were listed on Indonesia Stock Exchange during 2014-2018. While, profitability was measured by Return On assets (ROA), Return On Equity (ROE), Net Profit Margin (NPM) and market ratio was measured by Earning Per Share (EPS)

The population was 53 Property and Real Estate companies which were listed on Indonesia Stock Exchange during 2014-2018. Moreover, the data collection technique used purposive sampling. In line with, there were 14 companies as sample. Moreover, the data analysis technique used multiple linear regressions which processed with SPSS 25.0.

The research result concluded Return On Assets (ROA) as well as Earning Per Share (EPS) had positive and significant effect on stock price. On the other hand, Return On Equity (ROE) and Net Profit Margin (NPM) had negative and insignificant effect on stock price of Property and Real Estate companies which were listed on Indonesia Stock Exchange during 2014-2018.

Keywords: Return On Assets, Return On Equity, Net Profit Margin, Earning Per Share